

City of San Diego
Office of the City Treasurer
Investments Division



| Portfolio Breakdown & Statistics | | As of | 6/30/2007 |
|---|------------------|-----------------|-----------|
| | <i>Liquidity</i> | <i>Core</i> | |
| Portfolio Size | \$707,766,440 | \$1,110,842,384 | |
| % of total pool | 38.92% | 61.08% | |
| Portfolio Duration* | 0.323 | 1.67 | |
| Index Duration* | 0.381 | 1.72 | |
| % of index | 84.69% | 97.21% | |
| Weighted Average Days to Maturity | 118 | 682 | |
| Earned Income Yield | 5.314% | 4.876% | |
| * Macaulay's Duration for fund 9997 and Effective Duration for fund 9998. | | | |